

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Sep-22	29-Sep-22	Change	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22
S50V22	Oct 2022	953.00	955.80	-2.8 -0.29 %	442	-8.87 %	485	1.04 %	480	56.35 %	307	10.83 %	277
S50X22	Nov 2022	952.50	955.60	-3.1 -0.32 %	88	4.76 %	84	-11.58 %	95	5.56 %	90	9.76 %	82
S50Z22	Dec 2022	951.80	957.60	-5.8 -0.61 %	445,957	-3.17 %	460,562	0.65 %	457,602	13.64 %	402,673	55.81 %	258,444
S50H23	Mar 2023	946.60	951.70	-5.1 -0.54 %	37,182	8.44 %	34,289	1.34 %	33,834	1.94 %	33,190	2.63 %	32,338
S50M23	Jun 2023	942.00	946.70	-4.7 -0.5 %	9,302	3.21 %	9,013	-0.09 %	9,021	-2.00 %	9,205	4.13 %	8,840
S50U23	Sep 2023	935.90	942.80	-6.9 -0.73 %	2,165	163.06 %	823	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Sep-22	29-Sep-22	Change	30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22
WHAZ22	Dec 2022	6,209	3.54	3.50	0.04 1.14 %	12,925	-27.64 %	17,861	3.77 %	17,212	12.91 %	15,244	3.38 %	14,746
GUNKULZ22	Dec 2022	5,507	5.25	5.38	-0.13 -2.42 %	229,022	1.08 %	226,576	-1.28 %	229,523	1.94 %	225,164	46.55 %	153,647
BANPUZ22	Dec 2022	4,165	12.38	12.45	-0.07 -0.56 %	60,350	3.37 %	58,383	9.11 %	53,509	-4.85 %	56,237	-0.68 %	56,624
KTCZ22	Dec 2022	3,494	57.50	57.75	-0.25 -0.43 %	32,052	-0.02 %	32,060	-8.51 %	35,042	-0.24 %	35,127	362.51 %	1,147
JASZ22	Dec 2022	2,531	2.63	2.61	0.02 0.77 %	141,738	0.37 %	141,219	2.25 %	138,115	4.55 %	132,102	1.53 %	130,114
AOTZ22	Dec 2022	2,423	72.50	72.80	-0.30 -0.41 %	3,324	26.92 %	2,619	-10.25 %	2,918	8.27 %	2,695	5.69 %	2,550
ITDZ22	Dec 2022	2,224	1.85	1.85	0.00 0.00 %	20,394	12.21 %	18,175	20.66 %	15,063	-1.25 %	15,254	7.35 %	14,209
TTBZ22	Dec 2022	2,093	1.22	1.22	0.00 0.00 %	41,594	-2.19 %	42,524	0.37 %	42,367	-6.87 %	45,490	1.35 %	44,885
TRUEZ22	Dec 2022	1,738	5.04	4.97	0.07 1.41 %	57,537	0.29 %	57,371	0.47 %	57,104	0.32 %	56,920	149.15 %	22,846
KTBH23	Mar 2023	1,701	16.73	16.73	0.00 0.00 %	9,660	18.40 %	8,159	-2.39 %	8,359	7.73 %	7,759	13.12 %	6,859

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			30-Sep-22	(+/-)	29-Sep-22	(+/-)	28-Sep-22	(+/-)	27-Sep-22	(+/-)	26-Sep-22	30-Sep-22	29-Sep-22	Change
GUNKULZ22	Dec 2022	5,507	229,022	1.08 %	226,576	-1.28 %	229,523	1.94 %	225,164	46.55 %	153,647	5.25	5.38	-0.1 -2.4 %
BLANDZ22	Dec 2022	1,643	191,529	0.60 %	190,394	0.05 %	190,291	-0.72 %	191,680	2.13 %	187,675	1.00	1.00	0 0 %
JASZ22	Dec 2022	2,531	141,738	0.37 %	141,219	2.25 %	138,115	4.55 %	132,102	1.53 %	130,114	2.63	2.61	0.02 0.77 %
SIRIZ22	Dec 2022	509	133,857	0.37 %	133,359	0.39 %	132,839	-0.34 %	133,293	0.02 %	133,272	1.13	1.17	-0.04 -3.4 %
JASH23	Mar 2023	1	98,640	0.00 %	98,639	10.04 %	89,638	-0.55 %	90,138	0.00 %	90,138	2.65	2.68	-0.03 -1.1 %
SIRIH23	Mar 2023	1,050	88,612	1.20 %	87,562	3.79 %	84,361	3.18 %	81,760	1.24 %	80,760	1.15	1.15	0 0 %
SUPERZ22	Dec 2022	1,027	82,874	1.25 %	81,848	12.49 %	72,763	0.01 %	72,758	0.03 %	72,737	0.72	0.73	-0.01 -1.4 %
BLANDM23	Jun 2023	1	60,531	0.00 %	60,530	30.09 %	46,529	1.11 %	46,019	0.00 %	46,019	0.99	0.99	0 0 %
BANPUZ22	Dec 2022	4,165	60,350	3.37 %	58,383	9.11 %	53,509	-4.85 %	56,237	-0.68 %	56,624	12.38	12.45	-0.07 -0.6 %
SUPERM23	Jun 2023	1	60,021	0.00 %	60,020	1.69 %	59,020	15.68 %	51,020	2.00 %	50,020	0.74	0.73	0.01 1.37 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	17.70	0.60	3.51
PTG	16.00	0.40	2.56
KEX	19.20	0.40	2.13
WHAUP	4.00	0.08	2.04
BEC	10.40	0.20	1.96
MINT	26.50	0.50	1.92
STGT	11.40	0.20	1.79
STPI	4.58	0.08	1.78
CENTEL	49.00	0.75	1.55
BH	227.00	3.00	1.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.75	-0.15	-2.54
BLA	33.75	-0.75	-2.17
GFPT	14.70	-0.30	-2.00
GUNKUL	5.25	-0.10	-1.87
BDMS	29.50	-0.50	-1.67
KKP	68.75	-1.00	-1.43
TQM	39.00	-0.50	-1.27
GPSC	63.75	-0.75	-1.16
CPN	65.25	-0.75	-1.14
LH	8.90	-0.10	-1.11

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2022	102,403	157,580	-55,177	44,842	45,978	-1,136	164,589	108,276	56,313	311,834	495,136

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2022	22,081	18,751	3,330	3,610	2,853	757	24,682	28,769	-4,087	50,373	32,039

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2022	0	0	0	48,512	34,067	14,445	53,120	67,565	-14,445	101,632	147,395